

# SUSTAINABLE MPS PERFORMANCE UPDATE

FOR PROFESSIONAL FINANCIAL ADVISERS ONLY

## Sustainable MPS Cumulative Performance (data to 01/03/2023)

Outperformance	Year to Date	1 Year	3 Year	5 Year	6 Year	8 Year	10 Year	12 Year	Start Date (31/10/2017)
Portfolio 1	2.40	-2.35	3.78	12.40					11.63
IA Mixed Investment 0-35%	1.47	-6.03	-2.37	2.97					2.21
Portfolio 2	3.15	-1.20	6.66	16.43					15.28
IA Mixed Investment 20-60%	2.29	-2.91	6.18	10.85					9.98
Portfolio 3	3.45	-1.00	8.21	18.86					17.47
50/50 IA Mixed 40-85% & 20-60%	2.80	-1.91	10.15	15.51					14.58
Portfolio 4	3.79	-0.36	9.34	20.74	27.24	46.53	75.18	99.73	182.10*
IA Mixed Investment 40-85%	3.30	-0.91	14.23	20.30	25.79	44.36	68.28	88.13	167.99*
Portfolio 5	4.05	-0.21	10.49	21.96					20.27
50/50 IA Mixed 40-85% & Flexible	3.16	-0.36	15.80	21.02					20.34
Portfolio 6	4.16	0.38	11.35	23.05					21.30
IA Flexible Investment	3.02	0.20	17.39	21.73					21.40
Portfolio 7	4.50	1.13	13.41	25.36					23.35
IA Flexible Investment	3.02	0.20	17.39	21.73					21.40

\*Start date for Sustainable Portfolio 4 31/10/2008

## Sustainable MPS Discrete Performance

Outperformance	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
Portfolio 1										-4.13	12.90	4.66	4.70	-8.95
IA Mixed Investment 0-35%										-3.35	8.70	3.90	2.84	-10.87
Portfolio 2										-5.36	16.09	5.00	6.76	-10.23
IA Mixed Investment 20-60%										-5.10	11.84	3.51	7.20	-9.47
Portfolio 3										-6.08	18.28	5.49	7.56	-10.94
50/50 IA Mixed 40-85% & 20-60%										-5.60	13.80	4.42	9.06	-9.75
Portfolio 4	18.11	12.65	-3.77	12.16	15.35	5.83	5.19	10.39	11.37	-6.58	20.07	5.14	7.95	-10.89
IA Mixed Investment 40-85%	20.12	12.29	-5.51	9.97	14.47	4.87	2.66	12.87	9.98	-6.11	15.78	5.32	10.94	-10.04
Portfolio 5										-6.83	20.69	5.86	8.59	-11.61
50/50 IA Mixed 40-85% & Flexible										-6.41	15.72	6.01	11.12	-9.51
Portfolio 6										-7.36	21.88	5.72	8.84	-11.41
IA Flexible Investment										-6.72	15.66	6.70	11.30	-8.98
Portfolio 7										-8.02	23.46	5.88	10.11	-11.88
IA Flexible Investment										-6.72	15.66	6.70	11.30	-8.98

## Sustainable MPS Defensive Characteristic 5 Year Ratios (data to 28/02/2023)

[Click here for ratio definitions](#)

Outperformance	Alpha	Beta	Downside Risk	Info. Ratio Rel.	Max Drawdown	Max Loss	Sharpe	Sortino	Volatility	Downside Capture	r2
Portfolio 1	1.69	1.06	8.07	1.25	-11.84	-9.31	0.00	-0.15	6.68	102.48	0.96
IA Mixed Investment 0-35%	0.00	1.00	7.49	0.00	-13.28	-8.59	0.00	-0.39	6.18	100.00	1.00
Portfolio 2	0.94	0.99	9.90	0.52	-13.24	-11.97	0.00	-0.06	8.43	98.79	0.96
IA Mixed Investment 20-60%	0.00	1.00	9.56	0.00	-12.89	-12.89	0.00	-0.15	8.37	100.00	1.00
Portfolio 3	0.50	1.00	10.84	0.28	-13.96	-13.75	0.00	-0.02	9.52	98.48	0.97
50/50 IA Mixed 40-85% & 20-60%	0.00	1.00	10.27	0.00	-14.15	-14.15	0.00	-0.06	9.40	100.00	1.00
Portfolio 4	0.15	0.95	11.49	-0.01	-14.90	-14.90	0.01	0.01	10.16	94.81	0.96
IA Mixed Investment 40-85%	0.00	1.00	11.40	0.00	-15.41	-15.41	0.01	0.01	10.49	100.00	1.00
Portfolio 5	0.04	1.01	11.66	0.02	-15.55	-15.55	0.03	0.03	10.79	98.99	0.96
50/50 IA Mixed 40-85% & Flexible	0.00	1.00	11.56	0.00	-15.47	-15.47	0.03	0.02	10.48	100.00	1.00
Portfolio 6	0.00	1.04	12.06	0.05	-16.21	-16.21	0.04	0.04	11.19	101.75	0.96
IA Flexible Investment	0.00	1.00	11.34	0.00	-15.53	-15.53	0.04	0.03	10.49	100.00	1.00
Portfolio 7	0.08	1.13	13.15	0.17	-17.41	-17.41	0.07	0.06	12.06	107.92	0.96
IA Flexible Investment	0.00	1.00	11.34	0.00	-15.53	-15.53	0.04	0.03	10.49	100.00	1.00

The Sustainable MPS 1 to 6 past performance figures include simulated performance to 01/11/2020, while Sustainable MPS 7 to 01/05/2021. Past performance is not a reliable indicator of future performance, please refer to our important information on the back page for a full list of risk warnings.

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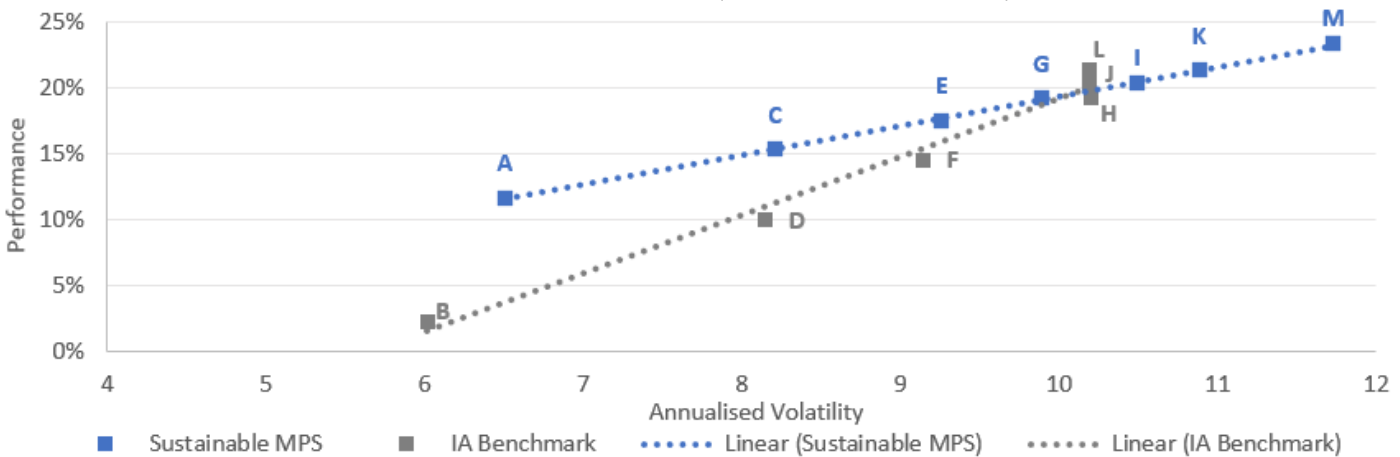
## Sustainable MPS Ratios from Start of Data (31/10/2017 to 28/02/2023)

	Alpha	%	Beta	%	Downside Risk	%	Info. Ratio Rel.	%	Jensens Alpha	%	Max Drawdown	%	Max Loss	%	r2	%	Sharpe	%	Sortino	%	Tracking Error	%	Treynor	%	Volatility	%
Portfolio 1	1.62	7	1.06	55	7.71	53	1.23	1	1.83	10	-11.84	26	-9.31	47	0.96	8	0.00	5	-0.19	8	1.32	2	-1.40	9	6.51	46
Portfolio 2	0.85	20	0.99	42	9.45	34	0.48	8	0.80	27	-13.24	28	-11.97	37	0.96	9	0.00	17	-0.09	25	1.69	4	-0.90	24	8.21	32
Portfolio 4	0.04	44	0.95	32	10.98	26	-0.06	54	-0.13	53	-14.90	25	-14.90	43	0.96	8	0.00	49	-0.03	52	1.91	3	-0.30	52	9.89	22
Portfolio 6	-0.20	57	1.04	63	11.55	53	-0.04	49	-0.05	48	-16.21	43	-16.21	63	0.95	7	0.00	46	0.00	46	2.36	3	0.03	47	10.88	54
Portfolio 7	-0.15	56	1.13	74	12.57	61	0.08	35	0.29	41	-17.41	58	-17.41	72	0.96	5	0.03	39	0.03	39	2.71	5	0.31	41	11.73	65

Quartiles Key: Colour code explanation of squares in tables representing the quartiles.



## Sustainable MPS Risk/Return Profiles from Start of Data (31/10/2017 to 28/02/2023)



Key	Portfolio	Performance	Volatility
A	Portfolio 1	11.63%	6.51
B	IA Mixed Investment 0-35%	2.21%	6.01
C	Portfolio 2	15.28%	8.21
D	IA Mixed Investment 20-60%	9.98%	8.14
E	Portfolio 3	17.47%	9.26
F	50/50 IA Mixed 40-85% & 20-60%	14.58%	9.14
G	Portfolio 4	19.14%	9.89
H	IA Mixed Investment 40-85%	19.29%	10.20
I	Portfolio 5	20.27%	10.50
J	50/50 IA Mixed 40-85% & Flexible	20.34%	10.18
K	Portfolio 6	21.30%	10.88
L	IA Flexible Investment	21.40%	10.19
M	Portfolio 7	23.35%	11.73
L	IA Flexible Investment	21.40%	10.19

### Outperformance

A blue filled box indicates outperformance.

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